

# End of the low-interest environment, liquidity risk, and the macroprudential policy options

Loriana Pelizzon

Co-Chair of the ESRB Advisory Scientific Committee  
SAFE, Ca' Foscari University of Venice and CEPR



# How does the increase in interest rate relate to **funding liquidity**?

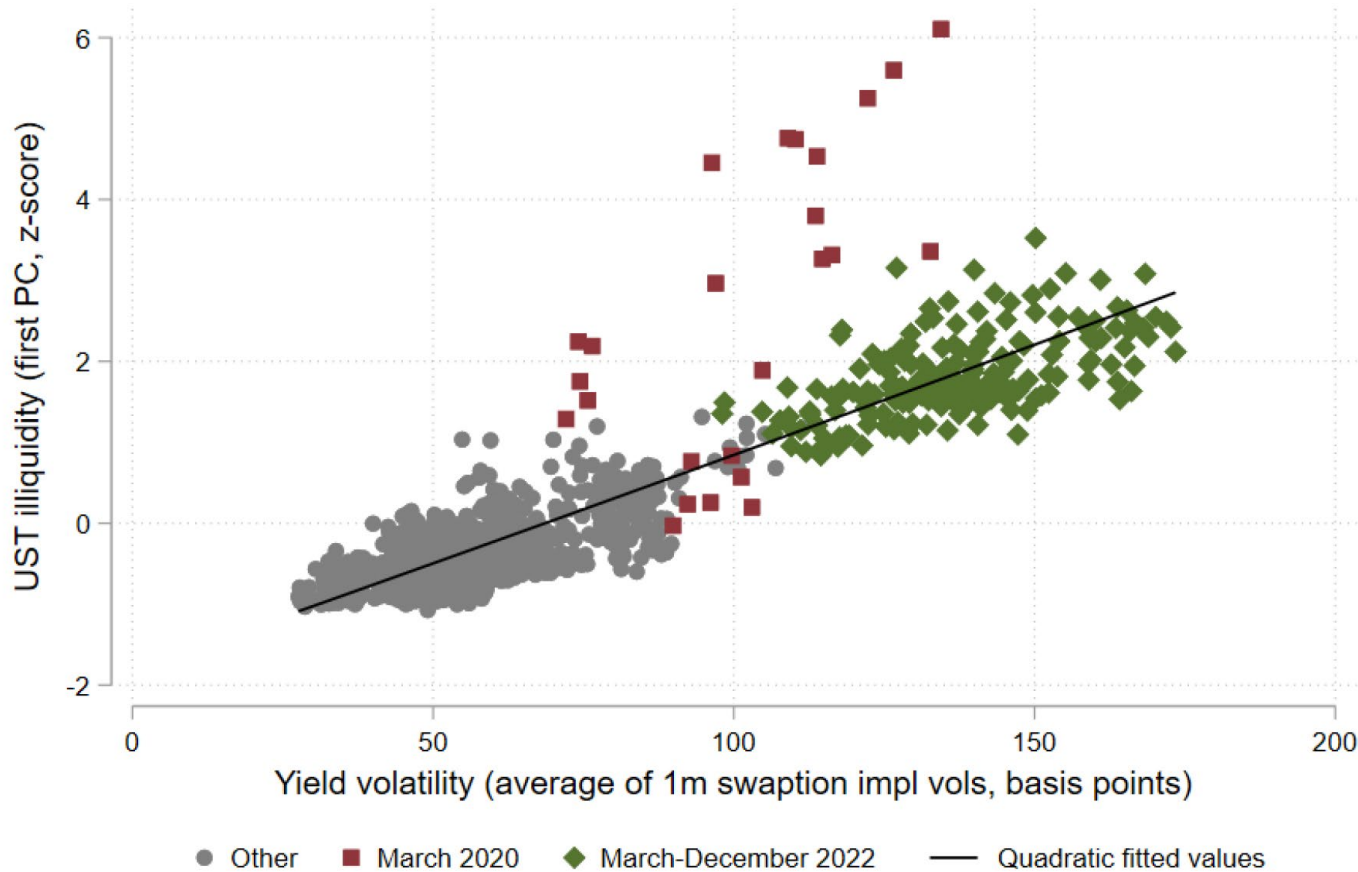


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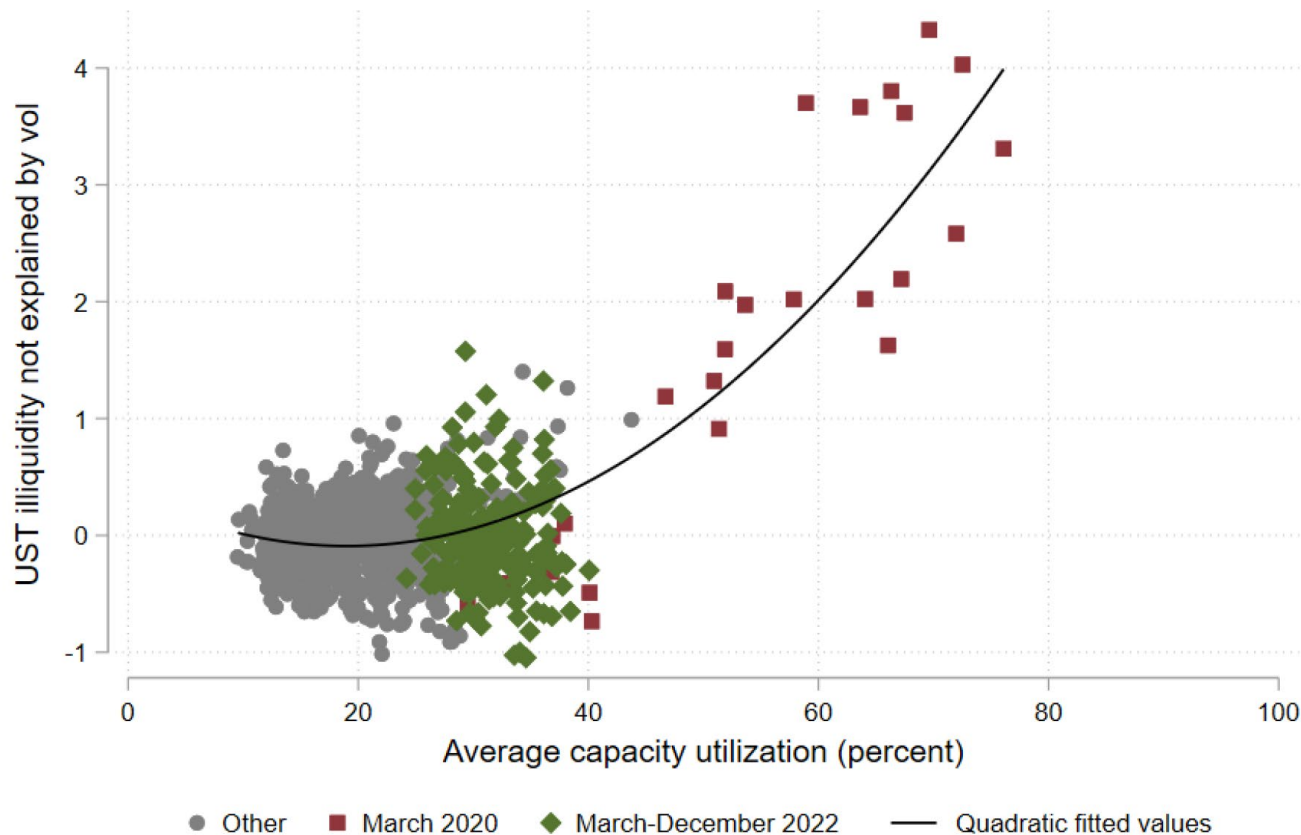
# How does interest rate (volatility) relate to **market** liquidity?



Dealer Capacity and U.S. Treasury Market Functionality – October 2023

Darrell Duffie | Michael Fleming | Frank Keane | Claire Nelson | Or Shachar | Peter Van Tassel

# How do interest rate (volatility) and **macropru** relate to market liquidity?



## Dealer Capacity and U.S. Treasury Market Functionality – October 2023

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Kathryn Dominguez  
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## Market-Function Asset Purchases

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